Order Execution Summary Data Report

Designated Participant: FINRA
Reporting Entity: DWFT
Month: 09/2026

S&P 500 Flag	Order Size (USD)	Order Type (M-Mkt; ML-Mktbl Lmt)	Average Order Size (Shares)	Average Notional Order Size (USD)	Share-weighted Average Midpoint	% Shares Executed at Quote or Better	% Shares Executed with Price Improvement	Share-weighted Average % Price Improvement	Average % Effective Spread	Average % Quoted Spread	Average Effective / Average Quoted Spread %	Average % Realized Spread after 15 Seconds	Average % Realized Spread after 1 Minute	Share-weighted Average Execution Speed (msec)
Y	Under $250	ML	1.47	$117.02	$79.78	99.90%	99.90%	0.0074%	0.0395%	0.0543%	72.77%	0.0388%	0.0371%	2.255
Y	$250 - $1K	ML	4.31	$511.37	$118.76	99.90%	99.90%	0.0083%	0.0436%	0.0602%	72.44%	0.0440%	0.0484%	1.882
Y	$1K - $5K	ML	12.92	$2,082.04	$161.14	99.91%	99.90%	0.0088%	0.0462%	0.0638%	72.44%	0.0480%	0.0581%	2.178
Y	$5K - $10K	ML	41.24	$6,962.31	$168.83	99.84%	99.84%	0.0090%	0.0471%	0.0651%	72.33%	0.0450%	0.0405%	1.841
Y	$10K - $20K	ML	97.51	$13,885.62	$142.41	99.89%	99.89%	0.0091%	0.0473%	0.0655%	72.28%	0.0565%	0.0586%	1.491
Y	$20K - $50K	ML	203.01	$29,621.84	$145.92	99.86%	99.86%	0.0090%	0.0480%	0.0659%	72.80%	0.0564%	0.0534%	1.447
Y	$50K - $200K	ML	423.07	$80,365.65	$189.97	100.00%	100.00%	0.0081%	0.0427%	0.0590%	72.43%	0.0628%	0.0332%	1.458
Y	All Under $200K	ML	10.89	$1,635.72	$150.14	99.90%	99.89%	0.0087%	0.0460%	0.0634%	72.46%	0.0512%	0.0503%	1.810
N	Under $250	ML	11.69	$68.81	$5.88	99.97%	99.97%	0.0575%	0.2538%	0.3688%	68.83%	0.2233%	0.2184%	1.774
N	$250 - $1K	ML	68.73	$510.18	$7.42	99.97%	99.97%	0.0430%	0.2278%	0.3139%	72.58%	0.2042%	0.1979%	1.736
N	$1K - $5K	ML	142.06	$2,156.21	$15.18	99.95%	99.94%	0.0166%	0.1304%	0.1637%	79.70%	0.1160%	0.1060%	1.734
N	$5K - $10K	ML	285.84	$6,947.44	$24.31	99.92%	99.91%	0.0099%	0.0841%	0.1039%	80.95%	0.0770%	0.0741%	1.671
N	$10K - $20K	ML	457.96	$13,862.40	$30.27	99.92%	99.79%	0.0086%	0.0722%	0.0894%	80.72%	0.0492%	0.0570%	1.749
N	$20K - $50K	ML	860.00	$29,707.09	$34.54	99.87%	99.83%	0.0071%	0.0609%	0.0751%	81.07%	0.0523%	0.0522%	1.920
N	$50K - $200K	ML	1,579.13	$74,160.36	$46.97	99.72%	99.72%	0.0057%	0.0481%	0.0596%	80.79%	0.0499%	0.0477%	1.797
N	All Under $200K	ML	52.10	$884.58	$16.98	99.93%	99.92%	0.0166%	0.1108%	0.1439%	77.00%	0.0971%	0.0940%	1.753